

ATTACHMENT VI

Inputs for Index Projections Model

	Deal ID	CRR	CDR	Severity
1	LABS 2003-1	23.04	0.57	63.48
2	LABS 2004-1	17.81	1.01	51.92
3	LMT 2006-8	7.78	7.99	62.41
4	LMT 2006-9	5.76	5.90	77.42
5	LMT 2007-1	5.25	4.18	80.48
6	LMT 2007-10	7.20	5.55	80.27
7	LMT 2007-2	12.99	4.01	59.14
8	LMT 2007-3	14.90	3.15	43.88
9	LMT 2007-4	5.17	10.82	83.73
10	LMT 2007-5	11.79	2.76	75.28
11	LMT 2007-6	6.67	4.86	81.39
12	LMT 2007-7	12.98	2.54	84.40
13	LMT 2007-8	15.01	1.54	42.03
14	LXS 2005-1	7.06	3.74	60.94
15	LXS 2005-10	3.30	5.64	68.71
16	LXS 2005-2	8.12	6.26	79.52
17	LXS 2005-3	5.71	7.33	79.00
18	LXS 2005-4	5.37	4.15	84.01
19	LXS 2005-6	5.55	5.86	77.97
20	LXS 2005-8	4.58	7.25	71.73
21	LXS 2006-1	5.87	4.11	84.46
22	LXS 2006-10N	3.82	5.21	63.04
23	LXS 2006-11	4.54	6.07	112.42
24	LXS 2006-12N	2.11	5.51	92.05
25	LXS 2006-13	4.56	6.87	89.92
26	LXS 2006-15	3.60	6.04	90.94
27	LXS 2006-17	2.92	6.94	86.10
28	LXS 2006-19	5.40	5.60	82.74
29	LXS 2006-20	0.90	12.72	70.51
30	LXS 2006-3	2.98	7.75	76.14
31	LXS 2006-5	3.08	9.37	64.11
32	LXS 2006-7	2.82	6.93	73.99
33	LXS 2006-8	5.42	5.98	79.62
34	LXS 2006-9	3.08	10.19	69.89
35	LXS 2007-1	2.51	9.06	87.21
36	LXS 2007-10H	3.42	9.67	100.70
37	LXS 2007-11	1.91	9.22	87.72
38	LXS 2007-12N	3.30	8.04	84.72
39	LXS 2007-14H	3.61	13.95	85.61
40	LXS 2007-15N	2.75	7.31	89.06
41	LXS 2007-16N	4.68	6.40	82.45
42	LXS 2007-17H	2.61	9.05	100.04
43	LXS 2007-18N	3.46	9.34	64.13
44	LXS 2007-20N	4.70	11.42	62.77
45	LXS 2007-3	2.42	9.06	76.30
46	LXS 2007-5H	3.46	10.84	64.09

Inputs for Index Projections Model

	Deal ID	CRR	CDR	Severity
47	LXS 2007-6	1.97	7.99	91.55
48	LXS 2007-7N	4.78	8.29	70.97
49	LXS 2007-8H	2.03	9.51	104.84
50	LXS 2007-9	1.53	7.83	106.13
51	SARM 2004-9XS	10.49	0.94	71.74
52	SARM 2005-22	12.16	5.32	49.65
53	SARM 2005-23	6.52	4.24	68.74
54	SARM 2005-3XS	5.58	2.01	100.85
55	SARM 2005-6XS	7.94	5.50	50.22
56	SARM 2005-8XS	4.88	5.86	69.47
57	SARM 2006-1	7.01	4.77	61.05
58	SARM 2006-10	4.99	8.34	61.47
59	SARM 2006-11	3.85	5.07	83.22
60	SARM 2006-12	5.83	5.24	66.14
61	SARM 2006-2	5.81	3.67	63.26
62	SARM 2006-3	11.71	8.80	58.74
63	SARM 2006-4	12.07	3.92	68.55
64	SARM 2006-5	14.42	5.65	46.35
65	SARM 2006-6	12.29	7.30	57.63
66	SARM 2006-8	12.23	4.24	78.25
67	SARM 2006-9	7.22	4.73	53.69
68	SARM 2007-1	3.48	6.50	72.70
69	SARM 2007-10	2.32	4.22	62.31
70	SARM 2007-11	8.38	5.69	43.42
71	SARM 2007-2	3.39	7.80	71.05
72	SARM 2007-3	9.71	5.96	103.59
73	SARM 2007-4	2.69	6.49	73.66
74	SARM 2007-6	4.87	6.66	86.01
75	SARM 2007-8	6.79	4.65	72.79
76	SASC 2003-12XS	3.35	7.09	63.48
77	SASC 2003-18XS	0.00	20.50	50.53
78	SASC 2003-25XS	8.04	5.23	23.16
79	SASC 2003-28XS	14.19	0.88	125.00
80	SASC 2003-29	23.60	2.03	100.00
81	SASC 2003-32	13.29	1.00	71.98
82	SASC 2003-35	13.15	1.11	22.24
83	SASC 2003-36XS	12.74	16.32	90.60
84	SASC 2003-3XS	0.00	11.08	90.96
85	SASC 2003-S1	0.97	25.02	54.69
86	SASC 2004-10	14.69	1.39	39.58
87	SASC 2004-11XS	14.53	2.13	56.20
88	SASC 2004-13	12.46	1.70	45.41
89	SASC 2004-16XS	7.24	1.75	47.88
90	SASC 2004-17XS	9.07	0.94	62.67
91	SASC 2004-18H	9.35	5.36	27.25
92	SASC 2004-19XS	18.52	1.99	28.10

Inputs for Index Projections Model

	Deal ID	CRR	CDR	Severity
93	SASC 2004-21XS	15.73	1.49	49.72
94	SASC 2004-23XS	11.33	1.35	65.99
95	SASC 2004-2AC	12.27	1.53	57.27
96	SASC 2004-3	12.79	1.30	23.83
97	SASC 2004-4XS	17.21	1.98	47.98
98	SASC 2004-6XS	20.37	1.85	84.32
99	SASC 2004-7	15.19	1.25	50.38
100	SASC 2004-9XS	16.40	0.61	72.55
101	SASC 2004-S2	6.09	7.52	96.46
102	SASC 2004-S3	9.15	3.99	91.41
103	SASC 2004-S4	8.73	4.62	34.56
104	SASC 2005-11H	12.94	0.23	90.66
105	SASC 2005-2XS	10.09	4.72	66.92
106	SASC 2005-4XS	8.79	3.14	47.35
107	SASC 2005-7XS	11.16	4.85	73.25
108	SASC 2005-9XS	4.86	5.83	75.88
109	SASC 2006-S1	5.90	5.20	105.82
110	SASC 2006-S2	8.84	6.42	91.99
111	SASC 2006-S3	5.25	1.90	98.60
112	SASC 2006-S4	4.98	1.80	98.97
113	LMT 2005-1	12.74	3.16	48.35
114	LMT 2005-2	11.12	4.10	52.36
115	LMT 2005-3	10.33	5.50	55.81
116	LMT 2006-1	16.36	2.52	76.71
117	LMT 2006-2	16.81	2.18	52.43
118	LMT 2006-4	13.75	2.85	100.99
119	LMT 2007-9	8.38	4.39	60.54
120	LMT 2008-2	14.82	2.82	101.46
121	LMT 2008-6	4.11	6.68	20.54
122	SARM 2004-10	6.54	1.18	40.55
123	SARM 2004-16	8.40	3.61	56.52
124	SARM 2004-18	5.70	4.25	39.46
125	SARM 2004-20	4.78	2.70	58.27
126	SARM 2004-5	6.60	1.82	52.79
127	SARM 2005-11	6.59	1.15	58.68
128	SARM 2005-12	8.61	3.04	47.57
129	SARM 2005-15	8.99	3.18	52.62
130	SARM 2005-17	9.63	3.42	59.00
131	SARM 2005-20	8.63	3.80	37.37
132	SARM 2006-7	6.50	6.06	79.86
133	SARM 2008-2	6.14	4.86	14.52
134	SASC 2003-10	18.09	2.03	38.07
135	SASC 2003-15A	7.74	2.03	38.07
136	SASC 2003-16	16.22	2.03	38.07
137	SASC 2003-17A	4.21	0.27	38.07
138	SASC 2003-21	7.70	2.03	38.07

Inputs for Index Loss Projection Model

	Deal ID	CRR	CDR	Severity
139	SASC 2003-26A	5.75	5.59	38.07
140	SASC 2003-30	14.05	2.03	38.07
141	SASC 2003-34A	14.17	1.87	47.80
142	SASC 2003-38	11.42	1.90	40.41
143	SASC 2003-6A	7.58	1.95	18.12
144	SASC 2004-15	10.82	2.44	100.00
145	SASC 2004-20	21.59	2.56	55.16
146	SASC 2004-22	18.96	0.95	15.42
147	SASC 2005-1	15.68	2.02	27.04
148	SASC 2005-10	16.92	1.53	68.93
149	SASC 2005-14	17.97	3.39	55.86
150	SASC 2005-15	11.40	4.25	52.17
151	SASC 2005-17	10.77	3.11	53.94
152	SASC 2005-3	9.62	1.11	66.43
153	SASC 2005-5	20.09	2.99	26.94
154	SASC 2005-6	15.94	0.99	31.60
155	ARC 2002-BC10	0.89	2.34	86.50
156	ARC 2002-BC8	4.03	6.59	80.48
157	ARC 2002-BC9	5.32	2.48	125.00
158	ARC 2004-1	13.30	3.84	91.20
159	BNCMT 2006-1	3.54	7.83	115.85
160	BNCMT 2006-2	2.75	11.41	86.10
161	BNCMT 2007-1	3.77	3.89	125.00
162	BNCMT 2007-2	3.41	4.84	125.00
163	BNCMT 2007-3	4.36	3.45	125.00
164	BNCMT 2007-4	3.69	2.39	125.00
165	SAIL 2003-BC1	2.81	2.65	62.62
166	SAIL 2003-BC10	4.93	2.68	106.66
167	SAIL 2003-BC11	8.41	3.43	94.02
168	SAIL 2003-BC12	6.54	2.08	120.79
169	SAIL 2003-BC13	7.79	2.55	92.49
170	SAIL 2003-BC2	0.89	6.30	79.61
171	SAIL 2003-BC3	3.17	3.39	68.04
172	SAIL 2003-BC4	5.39	2.17	125.00
173	SAIL 2003-BC5	6.42	1.09	125.00
174	SAIL 2003-BC8	7.59	3.29	99.84
175	SAIL 2003-BC9	2.07	1.92	125.00
176	SAIL 2004-1	4.97	2.87	64.19
177	SAIL 2004-10	5.51	3.95	94.98
178	SAIL 2004-11	3.66	3.55	113.86
179	SAIL 2004-2	7.59	3.05	125.00
180	SAIL 2004-3	6.67	2.99	71.01
181	SAIL 2004-4	5.19	3.85	110.46
182	SAIL 2004-5	3.03	1.02	125.00
183	SAIL 2004-6	6.81	2.58	104.52
184	SAIL 2004-8	3.42	1.88	108.94

Inputs for Index Loss Projection Model

	Deal ID	CRR	CDR	Severity
185	SAIL 2004-9	3.29	3.67	45.33
186	SAIL 2005-1	5.11	5.39	95.23
187	SAIL 2005-10	3.23	4.78	93.76
188	SAIL 2005-11	3.15	7.78	93.48
189	SAIL 2005-2	3.86	5.16	104.41
190	SAIL 2005-3	2.89	3.29	118.18
191	SAIL 2005-4	2.87	2.45	125.00
192	SAIL 2005-5	4.28	5.60	112.76
193	SAIL 2005-6	4.40	4.88	100.29
194	SAIL 2005-7	2.98	6.77	77.79
195	SAIL 2005-8	3.34	5.67	86.27
196	SAIL 2005-9	3.42	7.52	88.06
197	SAIL 2005-HE3	1.47	7.15	68.96
198	SAIL 2006-1	2.52	5.15	87.05
199	SAIL 2006-2	2.77	7.24	83.32
200	SAIL 2006-4	1.75	6.08	85.14
201	SAIL 2006-BNC3	4.17	5.18	125.00
202	SASC 2003-39EX	0.00	8.21	110.12
203	SASC 2003-GEL1	0.00	2.76	125.00
204	SASC 2003-NP1	0.17	3.31	112.76
205	SASC 2003-NP3	5.91	5.14	112.76
206	SASC 2003-S2	18.74	3.52	38.44
207	SASC 2004-GEL1	6.89	0.92	86.26
208	SASC 2004-GEL2	4.50	8.20	86.26
209	SASC 2004-GEL3	5.70	0.49	86.26
210	SASC 2004-NP1	9.42	1.37	102.53
211	SASC 2004-NP2	3.43	3.64	102.53
212	SASC 2005-GEL2	5.16	10.00	111.95
213	SASC 2005-GEL3	18.16	4.14	68.10
214	SASC 2005-GEL4	8.70	2.85	55.69
215	SASC 2005-RF1	3.99	5.78	13.18
216	SASC 2005-RF2	4.68	4.43	10.09
217	SASC 2005-RF4	7.54	3.20	12.36
218	SASC 2005-RF5	3.94	4.92	10.09
219	SASC 2005-RF6	3.09	2.52	10.09
220	SASC 2005-RF7	6.18	5.32	16.21
221	SASC 2005-S1	8.76	2.18	63.99
222	SASC 2005-S2	5.01	3.81	15.85
223	SASC 2005-S3	7.09	9.60	106.65
224	SASC 2005-S4	7.86	11.12	110.23
225	SASC 2005-S5	8.88	6.43	107.69
226	SASC 2005-S6	6.23	4.10	110.43
227	SASC 2005-S7	6.69	4.78	105.43
228	SASC 2005-SC1	6.10	3.42	82.74
229	SASC 2006-BC6	3.53	5.23	122.59
230	SASC 2006-GEL1	6.60	7.84	68.65

Inputs for Index Projections Model

	Deal ID	CRR	CDR	Severity
231	SASC 2006-GEL2	9.34	11.15	62.87
232	SASC 2006-GEL3	5.78	5.94	77.34
233	SASC 2006-GEL4	4.92	7.36	101.17
234	SASC 2006-RF1	10.23	3.54	16.31
235	SASC 2006-RF2	4.66	2.55	16.31
236	SASC 2006-RF3	4.55	4.62	16.31
237	SASC 2006-RF4	2.46	2.48	28.93
238	SASC 2006-ZA	3.79	6.99	125.00
239	SASC 2007-BC1	3.55	5.62	118.87
240	SASC 2007-BC2	4.54	4.74	123.22
241	SASC 2007-BC3	3.33	5.60	125.00
242	SASC 2007-BC4	4.01	4.59	125.00
243	SASC 2007-BNC1	3.83	4.92	125.00
244	SASC 2007-GEL1	6.14	11.11	74.85
245	SASC 2007-GEL2	2.68	5.87	79.74
246	SASC 2007-MN1A	1.42	7.63	125.00
247	SASC 2007-OSI	2.88	3.41	125.00
248	SASC 2007-RF1	2.69	3.96	120.00
249	SASC 2007-RF2	3.88	5.36	120.00
250	SASC 2007-TC1	2.10	3.91	105.73
251	SASC 2006-BC2	3.87	9.28	104.41
252	SASC 2006-BC3	3.19	7.82	106.80
253	SASC 2006-BC4	3.30	6.40	97.99